

### **Listing of Claims**

1. (Currently Amended) A method for recording and displaying price-based annotations in an electronic trading environment, the method comprising:

receiving market data from an electronic exchange comprising a best bid price and a best ask price currently available for a tradeable object;

displaying a market information display region comprising a plurality of locations arranged along a price axis such that each location corresponds to a price level of a first tradeable object being traded on at least one electronic exchange, wherein the market information display region displays the market data;

providing a graphical interface to be used to record user defined annotations relative to the plurality of locations displayed via the market information display region;

receiving a command from a user input device to flagging flag at least one price level;

receiving user data via the graphical interface, the user data for inputting entry into a first annotation to record an occurrence of an event; and

linking the first annotation to the at least one flagged price level; and

displaying the first annotation in relation to at least one location along the price axis in the market information display region corresponding to the at least one flagged price level.

2. (Currently Amended) A computer readable medium having stored therein instructions to execute the method comprising: of claim 1,

receiving market data from an electronic exchange comprising a best bid price and a best ask price currently available for a tradeable object;

displaying a market information display region comprising a plurality of locations arranged along a price axis such that each location corresponds to a price level of a first tradeable object being traded on at least one electronic exchange, wherein the market information display region displays the market data;

providing a graphical interface to be used to record user defined annotations relative to the plurality of locations displayed via the market information display region;

receiving a command from a user input device to flag at least one price level;  
receiving user data via the graphical interface, the user data for entry into a first  
annotation to record an occurrence of an event;  
linking the first annotation to the at least one flagged price level; and  
displaying the first annotation in relation to at least one location along the price  
axis in the market information display region corresponding to the at least one flagged  
price level.

3. (Original) The method of claim 1, wherein the event is associated with the first tradeable object.

4. (Original) The method of claim 1, wherein the plurality of locations correspond to a plurality of prices along at least a portion of a static axis of prices.

5. (Original) The method of claim 1, wherein the event comprises a market event.

6. (Original) The method of claim 1, wherein the market event is associated with historical data.

7. (Currently Amended) The method of claim 1, further comprising:  
detecting an occurrence of the event associated with the annotation at a second price level; and  
dynamically updating a location of the first annotation indicator to a second location associated with the second price level.

8. (Currently Amended) The method of claim 1 7, further comprising:  
detecting an occurrence of the event associated with the annotation at a second price level; and  
displaying a second annotation in relation to a location corresponding to the second price level.

9. (Currently Amended) The method of claim 1, wherein the first annotation indicator comprises a graphical indicator.

10. (Currently Amended) The method of claim 9 +0, wherein the graphical indicator further comprises a text message corresponding to the event.

11. (Original) The method of claim 1, wherein flagging at least one price level comprises selecting the at least one location corresponding to the at least one price level.

12-14. (Canceled)

15. (Original) The method of claim 1, further comprising:  
defining an event associated with a second tradeable object;  
monitoring market data related to the second tradeable object;  
detecting the event associated with the second tradeable object; and  
displaying a second annotation created for the event associated with the second tradeable object, wherein the second annotation is displayed in relation to at least one location corresponding to at least one price level on the market information display region associated with the first tradeable object.

16. (Original) The method of claim 15, wherein the at least one price level corresponding to the second annotation comprises at least one user configurable price level.

17. (Currently Amended) A method for creating price-based annotations in an electronic trading environment, the method comprising:  
receiving market data from an electronic exchange comprising a best bid price and a best ask price currently available for a first tradeable object;  
displaying a market information display region comprising a plurality of locations arranged along a price axis such that each location corresponds to a price level of ~~a~~ the

first tradeable object being traded on the at least one electronic exchange, wherein the market information display region displays the market data;

defining an event associated with a second tradeable object to trigger creation of an annotation;

monitoring market data associated with the second tradeable object;

detecting the event associated with the second tradeable object based on the market data associated with the second tradeable object; and

displaying an annotation associated with the event, wherein the annotation is displayed in relation to at least one location corresponding to at least one price level along the price axis in the market information display region associated with the first tradeable object.

18. (Currently Amended) A computer readable medium having stored therein instructions to execute the method of: claim 17.

receiving market data from an electronic exchange comprising a best bid price and a best ask price currently available for a first tradeable object;

displaying a market information display region comprising a plurality of locations arranged along a price axis such that each location corresponds to a price level of the first tradeable object being traded on the electronic exchange, wherein the market information display region displays the market data;

defining an event associated with a second tradeable object to trigger creation of an annotation;

monitoring market data associated with the second tradeable object;

detecting the event associated with the second tradeable object based on the market data associated with the second tradeable object; and

displaying an annotation associated with the event, wherein the annotation is displayed in relation to at least one location along the price axis corresponding to at least one price level on the market information display region associated with the first tradeable object.

19. (Original) The method of claim 17, wherein the annotation is displayed in relation to at least one user configurable price level.

20. (Original) The method of claim 17, wherein the plurality of locations correspond to at least a portion of a static axis of prices.

21. (Original) The method of claim 17, wherein the event comprises a market event.

22. (Currently Amended) A system for recording and displaying price-based annotations in an electronic trading environment, the client terminal comprising:

a trading application for displaying a trading screen interface comprising a market information display region with a plurality of locations arranged along a price axis such that each location corresponds to a price level of a first tradeable object being traded on at least one electronic exchange, wherein the trading screen interface displays market data corresponding to a first tradeable object; and

an annotation application for receiving an input from a user input device to flag at least one price level, for receiving user data for entry into an annotation and for linking an annotation to the at least one price level, and further for displaying the annotation in relation to at least one location along the price axis associated with the at least one flagged price level on the market information display region.

23. (Original) The system of claim 22, wherein the plurality of locations correspond to a plurality of prices being along at least a portion of a static axis of prices.

24. (Original) The system of claim 22, wherein the annotation comprises a user generated annotation.

25. (Original) The system of claim 22, wherein the annotation comprises a dynamic annotation that is automatically generated upon detecting a predetermined event associated with a second tradeable object.

26. (Original) The system of claim 25, wherein the at least one price level to be flagged for the dynamic annotation is user configurable.

27. (Canceled)